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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For October 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2023	2025 On 02-November-23			Bond Future	172.3673	172.3593	172.3673	172.3593	1,136
31/10/2023	2025 On 01-February-24			Bond Future	174.4114	174.4042	174.4114	174.4042	11,475
31/10/2023	2025 On 02-May-24			Bond Future	178.3356	178.3280	178.3356	178.3280	0
31/10/2023	2025 On 01-August-24			Bond Future	180.5176	180.5094	180.5176	180.5094	0
31/10/2023	2025 On 07-November-24			Bond Future	184.8951	184.8862	184.8951	184.8862	0
31/10/2023	2029 On 02-November-23			Bond Future	122.6130	122.7378	122.6130	122.7378	846
31/10/2023	2029 On 01-February-24			Bond Future	125.3453	125.4736	125.3453	125.4736	3,200
31/10/2023	2029 On 02-May-24			Bond Future	126.7980	126.9289	126.7980	126.9289	0
31/10/2023	2029 On 01-August-24			Bond Future	129.6557	129.7893	129.6557	129.7893	0
31/10/2023	2029 On 07-November-24			Bond Future	131.3988	131.5354	131.3988	131.5354	0
31/10/2023	2030 On 02-November-23			Bond Future	10.6544	10.6956	90.2605	90.0904	12,629

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	800
31/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	4625.6900	4795.7600	4.6257	4.7958	0
31/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
31/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	3229.7800	3399.8500	3.2298	3.3999	0
31/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	800
31/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	2456.1000	2626.1700	2.4561	2.6262	0
31/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	2.4900	4.3100	0.0025	0.0043	500
31/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	1103.2900	1275.1800	1.1033	1.2752	0
31/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	153.9000	138.8200	0.1539	0.1388	500
31/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	296.2200	451.2100	0.2962	0.4512	0
31/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	643.6600	546.6700	0.6437	0.5467	0
31/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	44.8600	117.9400	0.0449	0.1179	0
31/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	679.1300	577.4800	0.6791	0.5775	0
31/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	39.3900	107.8100	0.0394	0.1078	0
31/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	715.1800	609.0200	0.7152	0.6090	0
31/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	34.5200	98.4300	0.0345	0.0984	0
31/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1897.4000	1730.4100	1.8974	1.7304	500
31/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	0.2200	3.3000	0.0002	0.0033	0
31/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	3131.9900	2961.9500	3.1320	2.9620	0
31/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	0.0000	0.0300	0.0000	0.0000	500
31/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	3682.3500	3512.2800	3.6824	3.5123	0
31/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	800
31/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	6367.7800	6197.7100	6.3678	6.1977	0
31/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
31/10/2023	2030 On 01-February-24			Bond Future	10.7438	10.7872	88.2436	88.0703	55,701
31/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	261.3600	244.0800	0.2614	0.2441	400
31/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	5118.3300	5274.3900	5.1183	5.2744	0
31/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	452.1800	423.7800	0.4522	0.4238	500
31/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	3952.6400	4097.5800	3.9526	4.0976	0
31/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	484.8100	454.6600	0.4848	0.4547	1,360
31/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	3817.4500	3960.6400	3.8175	3.9606	0
31/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	546.4200	513.0500	0.5464	0.5131	500
31/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	3586.2900	3726.2600	3.5863	3.7263	0
31/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	613.8100	577.0100	0.6138	0.5770	400

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	3362.0800	3498.6200	3.3621	3.4986	0
31/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	709.2600	667.7600	0.7093	0.6678	200
31/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	3084.3200	3216.1600	3.0843	3.2162	0
31/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	1011.3200	956.3700	1.0113	0.9564	500
31/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	2441.2700	2559.6600	2.4413	2.5597	0
31/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	2225.5800	2130.7800	2.2256	2.1308	0
31/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1208.0400	1286.5800	1.2080	1.2866	700
31/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	3044.6100	2931.2600	3.0446	2.9313	0
31/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	815.3600	875.3500	0.8154	0.8754	1,360
31/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	3158.0700	3042.5300	3.1581	3.0425	0
31/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	774.0100	831.8100	0.7740	0.8318	0
31/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	3186.7800	3070.7000	3.1868	3.0707	0
31/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	764.0800	821.3400	0.7641	0.8213	0
31/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	3215.4400	3098.8200	3.2154	3.0988	0
31/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	754.1100	810.8300	0.7541	0.8108	0
31/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	4365.3900	4230.8000	4.3654	4.2308	0
31/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	452.3700	491.1200	0.4524	0.4911	200
31/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	4684.4100	4545.9200	4.6844	4.5459	0
31/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	394.5200	429.3700	0.3945	0.4294	500
31/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	4716.5800	4577.7100	4.7166	4.5777	0
31/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	389.1200	423.5900	0.3891	0.4236	500
31/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	5501.5600	5354.6900	5.5016	5.3547	0
31/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	278.7200	305.1900	0.2787	0.3052	400
31/10/2023	2030 On 02-May-24			Bond Future	10.8405	10.8863	90.2077	90.0304	19,883
31/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	623.0000	591.0400	0.6230	0.5910	1,000
31/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	5344.5600	5489.9200	5.3446	5.4899	0
31/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	731.8400	695.0000	0.7318	0.6950	0
31/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	4836.2800	4976.7600	4.8363	4.9768	0
31/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	739.6900	702.5000	0.7397	0.7025	0
31/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	4803.1700	4943.3000	4.8032	4.9433	0
31/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	747.4100	709.8800	0.7474	0.7099	0
31/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	4769.9500	4909.7400	4.7700	4.9097	0
31/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	1076.8000	1026.1200	1.0768	1.0261	1,000
31/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	3760.9800	3887.6200	3.7610	3.8876	0

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31/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1756.0500	1683.3800	1.7561	1.6834	500
31/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	2614.7100	2719.3600	2.6147	2.7194	0
31/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	2133.6400	2050.9000	2.1336	2.0509	1,080
31/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	2212.8600	2307.4400	2.2129	2.3074	0
31/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2785.8100	2688.3800	2.7858	2.6884	500
31/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	1711.7700	1791.6600	1.7118	1.7917	0
31/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	4963.6200	4833.0100	4.9636	4.8330	0
31/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	832.0400	878.7500	0.8320	0.8788	1,000
31/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	6280.1800	6136.9500	6.2802	6.1370	0
31/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	563.3600	597.4500	0.5634	0.5975	1,080
31/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	8672.9000	8514.1800	8.6729	8.5142	0
31/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	271.2200	289.8200	0.2712	0.2898	500
31/10/2023	2030 On 01-August-24			Bond Future	10.9466	10.9953	88.2138	88.0324	0
31/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1548.5300	1485.4800	1.5485	1.4855	0
31/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	3735.4300	3853.8200	3.7354	3.8538	0
31/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1562.9200	1499.4500	1.5629	1.4995	0
31/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	3711.3300	3829.3000	3.7113	3.8293	0
31/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1577.1100	1513.2200	1.5771	1.5132	0
31/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	3687.0400	3804.5900	3.6870	3.8046	0
31/10/2023	2030 On 07-November-24			Bond Future	11.0643	11.1162	90.3294	90.1434	221
31/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	2157.0500	2078.6500	2.1571	2.0787	0
31/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	3331.5400	3439.1800	3.3315	3.4392	0
31/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	2173.7500	2094.9500	2.1738	2.0950	0
31/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	3311.7300	3418.9700	3.3117	3.4190	0
31/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	2190.8700	2111.6700	2.1909	2.1117	0
31/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	3292.3700	3399.2100	3.2924	3.3992	0
31/10/2023	2032 On 02-November-23			Bond Future	11.5855	11.6269	83.2308	83.0384	60,610
31/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	7,750
31/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	6014.7600	6207.1700	6.0148	6.2072	0
31/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
31/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	4852.6000	5045.0100	4.8526	5.0450	0
31/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
31/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	4802.5200	4994.9300	4.8025	4.9949	0
31/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500

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31/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	4204.5200	4396.9300	4.2045	4.3969	0
31/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	10,000
31/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	3513.5900	3706.0000	3.5136	3.7060	0
31/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	2781.2800	2973.6900	2.7813	2.9737	500
31/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
31/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	2345.8100	2538.2200	2.3458	2.5382	0
31/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	0.1000	0.3500	0.0001	0.0004	0
31/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	1722.0300	1914.6900	1.7220	1.9147	0
31/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	0.1500	0.4800	0.0002	0.0005	0
31/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	1674.3400	1867.0800	1.6743	1.8671	0
31/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	0.2200	0.6400	0.0002	0.0006	0
31/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	1626.7000	1819.5300	1.6267	1.8195	0
31/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	0.8400	1.8400	0.0008	0.0018	0
31/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	1436.8500	1630.2600	1.4369	1.6303	500
31/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	92.5500	89.1000	0.0926	0.0891	0
31/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	491.0400	680.0000	0.4910	0.6800	500
31/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	284.7200	246.8400	0.2847	0.2468	0
31/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	217.1800	371.7100	0.2172	0.3717	15,500
31/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	924.4500	791.0700	0.9245	0.7911	0
31/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	26.7000	85.7300	0.0267	0.0857	500
31/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	1449.4000	1277.4700	1.4494	1.2775	0
31/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	4.3000	24.7800	0.0043	0.0248	0
31/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	3058.3600	2866.1600	3.0584	2.8662	0
31/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	0.0000	0.2100	0.0000	0.0002	500
31/10/2023	2032 On 01-February-24			Bond Future	11.7016	11.7449	85.0649	84.8687	93,066
31/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	100.8900	93.6500	0.1009	0.0937	1,200
31/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	8273.7600	8462.7300	8.2738	8.4627	0
31/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	317.5700	296.3900	0.3176	0.2964	500
31/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	5573.9300	5748.9600	5.5739	5.7490	0
31/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	430.8300	402.9600	0.4308	0.4030	1,200
31/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	4855.5200	5023.8600	4.8555	5.0239	0
31/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	448.1600	419.3500	0.4482	0.4194	200
31/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	4775.6900	4943.0900	4.7757	4.9431	0

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31/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	787.2300	741.4500	0.7872	0.7415	500
31/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	3626.6400	3777.0700	3.6266	3.7771	0
31/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	2042.9100	1950.9600	2.0429	1.9510	0
31/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	1823.4800	1927.7400	1.8235	1.9277	200
31/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	2246.9300	2149.2200	2.2469	2.1492	0
31/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	1666.5700	1765.0700	1.6666	1.7651	0
31/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	2272.9800	2174.5600	2.2730	2.1746	0
31/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	1647.6500	1745.4400	1.6477	1.7454	0
31/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	2299.3400	2200.2100	2.2993	2.2002	0
31/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	1629.0700	1726.1500	1.6291	1.7262	0
31/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	4271.2900	4131.4900	4.2713	4.1315	0
31/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	748.4500	804.8600	0.7485	0.8049	200
31/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	4679.2500	4533.4400	4.6793	4.5334	0
31/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	644.2000	694.6000	0.6442	0.6946	1,200
31/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	5061.4200	4910.5400	5.0614	4.9105	0
31/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	560.7100	606.0400	0.5607	0.6060	500
31/10/2023	2032 On 02-May-24			Bond Future	11.8219	11.8673	82.7962	82.5954	61,107
31/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	516.8700	489.5700	0.5169	0.4896	1,000
31/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	7342.4200	7515.8600	7.3424	7.5159	0
31/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	642.8200	609.7800	0.6428	0.6098	0
31/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	6589.2200	6756.9200	6.5892	6.7569	0
31/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	650.5400	617.1600	0.6505	0.6172	0
31/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	6548.4200	6715.7800	6.5484	6.7158	0
31/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	658.3300	624.6000	0.6583	0.6246	0
31/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	6507.7400	6674.7500	6.5077	6.6748	0
31/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	681.9900	647.2100	0.6820	0.6472	500
31/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	6386.1700	6552.1300	6.3862	6.5521	0
31/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	731.5700	694.6200	0.7316	0.6946	1,550
31/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	6146.2300	6310.0200	6.1462	6.3100	0
31/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	946.1700	900.5900	0.9462	0.9006	1,000
31/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	5357.1900	5512.3500	5.3572	5.5124	0
31/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1250.3700	1193.8900	1.2504	1.1939	500
31/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	4579.2000	4723.4600	4.5792	4.7235	0
31/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1671.8500	1602.0000	1.6719	1.6020	1,550

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	3798.4200	3929.3100	3.7984	3.9293	0
31/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5740.8500	5597.0500	5.7409	5.5971	0
31/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1139.8300	1196.7700	1.1398	1.1968	1,000
31/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	6650.4600	6497.3600	6.6505	6.4974	0
31/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	910.1500	957.7900	0.9102	0.9578	500
31/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	7215.0200	7056.9500	7.2150	7.0570	0
31/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	793.7700	836.4400	0.7938	0.8364	1,550
31/10/2023	2032 On 01-August-24			Bond Future	11.9492	11.9968	84.6424	84.4370	0
31/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1530.9300	1468.9300	1.5309	1.4689	0
31/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	5172.9200	5316.3100	5.1729	5.3163	0
31/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1545.7200	1483.2800	1.5457	1.4833	0
31/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	5142.0000	5284.9500	5.1420	5.2850	0
31/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1560.8800	1497.9900	1.5609	1.4980	0
31/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5111.4800	5253.9800	5.1115	5.2540	0
31/10/2023	2032 On 07-November-24			Bond Future	12.0994	12.1496	82.5045	82.2940	577
31/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	2059.4500	1982.9000	2.0595	1.9829	0
31/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	4759.0900	4893.0700	4.7591	4.8931	0
31/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	2076.4800	1999.5000	2.0765	1.9995	0
31/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	4732.3300	4865.8800	4.7323	4.8659	0
31/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	2093.5900	2016.1700	2.0936	2.0162	0
31/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	4705.6900	4838.8000	4.7057	4.8388	0
31/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	2359.9200	2275.9400	2.3599	2.2759	1,615
31/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	4319.1500	4445.7000	4.3192	4.4457	0
31/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	6685.9300	6536.6400	6.6859	6.5366	0
31/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1606.8300	1668.0700	1.6068	1.6681	1,615
31/10/2023	2033 On 02-November-23			Bond Future	115.7527	115.7531	115.7527	115.7531	805
31/10/2023	2033 On 01-February-24			Bond Future	118.3322	118.3332	118.3322	118.3332	8,207
31/10/2023	2033 On 02-May-24			Bond Future	119.5309	119.5318	119.5309	119.5318	0
31/10/2023	2033 On 01-August-24			Bond Future	122.2249	122.2257	122.2249	122.2257	0
31/10/2023	2033 On 07-November-24			Bond Future	123.6899	123.6902	123.6899	123.6902	0
31/10/2023	2037 On 02-November-23			Bond Future	12.5810	12.6175	76.2727	76.0863	27,015
31/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	5554.5600	5741.0000	5.5546	5.7410	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	5497.7900	5684.2300	5.4978	5.6842	0
31/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	5441.0800	5627.5200	5.4411	5.6275	0
31/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	0.0000	0.0400	0.0000	0.0000	731
31/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	2949.0700	3135.5500	2.9491	3.1356	0
31/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	171.2800	172.4800	0.1713	0.1725	731
31/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	483.6500	671.2900	0.4837	0.6713	0
31/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	6261.2700	6074.8300	6.2613	6.0748	0
31/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	731
31/10/2023	2037 On 01-February-24			Bond Future	12.7107	12.7487	73.6972	73.5071	135,828
31/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	824.3100	781.7400	0.8243	0.7817	2,500
31/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	4037.2200	4184.7800	4.0372	4.1848	0
31/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	1203.1400	1146.2600	1.2031	1.1463	0
31/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	3254.1100	3387.3600	3.2541	3.3874	0
31/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1222.8800	1165.3100	1.2229	1.1653	0
31/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	3221.6500	3354.2100	3.2217	3.3542	0
31/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1242.8100	1184.5500	1.2428	1.1846	0
31/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	3189.4300	3321.3000	3.1894	3.3213	0
31/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2764.8200	2664.7500	2.7648	2.6648	0
31/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	1676.9100	1766.9700	1.6769	1.7670	2,500
31/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	6274.2800	6122.4000	6.2743	6.1224	0
31/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	516.7300	554.9800	0.5167	0.5550	2,500
31/10/2023	2037 On 02-May-24			Bond Future	12.8449	12.8844	75.3374	75.1430	0
31/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	550.0700	524.1500	0.5501	0.5242	0
31/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	8038.9600	8207.5100	8.0390	8.2075	0
31/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	557.9600	531.7200	0.5580	0.5317	0
31/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	7990.1000	8158.3300	7.9901	8.1583	0
31/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	565.9400	539.3700	0.5659	0.5394	0
31/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	7941.3800	8109.2800	7.9414	8.1093	0
31/10/2023	2037 On 01-August-24			Bond Future	12.9881	13.0294	72.7614	72.5624	0
31/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1682.0400	1624.1000	1.6820	1.6241	0
31/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	6220.1400	6361.1900	6.2201	6.3612	0
31/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1698.8000	1640.4300	1.6988	1.6404	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	6184.1300	6324.7500	6.1841	6.3248	0
31/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1715.6600	1656.8700	1.7157	1.6569	1,383
31/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	6148.2700	6288.4700	6.1483	6.2885	0
31/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	4098.3800	3993.8000	4.0984	3.9938	0
31/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3226.9200	3321.3300	3.2269	3.3213	1,383
31/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	6026.9800	5898.3200	6.0270	5.8983	0
31/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2164.0800	2234.4100	2.1641	2.2344	1,383
31/10/2023	2037 On 07-November-24			Bond Future	13.1422	13.1853	74.5054	74.3015	743
31/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2595.1900	2517.2600	2.5952	2.5173	0
31/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	5383.0500	5509.0800	5.3831	5.5091	0
31/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2615.1100	2536.7600	2.6151	2.5368	0
31/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	5352.9200	5478.5300	5.3529	5.4785	0
31/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2635.4000	2556.6500	2.6354	2.5567	0
31/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	5323.2000	5448.4100	5.3232	5.4484	0
31/10/2023	2038 On 02-November-23			Bond Future	123.4408	125.4204	123.4408	125.4204	1,682
31/10/2023	2038 On 01-February-24			Bond Future	124.1701	126.1945	124.1701	126.1945	3,069
31/10/2023	2038 On 02-May-24			Bond Future	126.9637	129.0335	126.9637	129.0335	1,706
31/10/2023	2038 On 01-August-24			Bond Future	127.7581	129.8742	127.7581	129.8742	0
31/10/2023	2038 On 07-November-24			Bond Future	130.8553	133.0225	130.8553	133.0225	0
31/10/2023	2040 On 02-November-23			Bond Future	12.7810	12.8276	76.7638	76.5138	18,569
31/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	875
31/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	7427.3800	7677.3600	7.4274	7.6774	0
31/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	6930.2900	7180.2700	6.9303	7.1803	0
31/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	6868.4800	7118.4600	6.8685	7.1185	0
31/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	6806.7500	7056.7300	6.8068	7.0567	0
31/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	128
31/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	5587.1600	5837.1400	5.5872	5.8371	0
31/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	225
31/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	3810.5200	4060.5000	3.8105	4.0605	0
31/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	40.0400	45.7800	0.0400	0.0458	128

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	1023.7800	1279.5000	1.0238	1.2795	0
31/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	1048.6800	885.2900	1.0487	0.8853	0
31/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	43.0100	129.6000	0.0430	0.1296	875
31/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	1691.2700	1470.5300	1.6913	1.4705	0
31/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	6.3700	35.6100	0.0064	0.0356	1,100
31/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	4401.5000	4151.5300	4.4015	4.1515	0
31/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	128
31/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	5651.7100	5401.7300	5.6517	5.4017	0
31/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,100
31/10/2023	2040 On 01-February-24			Bond Future	12.9117	12.9601	73.9488	73.6938	125,153
31/10/2023	2040 On 01-February-24	12.30	Call	Bond Future	884.0400	823.9600	0.8840	0.8240	1,000
31/10/2023	2040 On 01-February-24	12.30	Put	Bond Future	4231.3800	4426.3400	4.2314	4.4263	0
31/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	933.3600	870.7200	0.9334	0.8707	0
31/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	4111.0200	4303.4200	4.1110	4.3034	0
31/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	950.1900	886.6800	0.9502	0.8867	0
31/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	4071.4200	4262.9500	4.0714	4.2630	0
31/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	967.2100	902.8300	0.9672	0.9028	0
31/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	4032.0700	4222.7300	4.0321	4.2227	0
31/10/2023	2040 On 01-February-24	12.90	Call	Bond Future	2219.7000	2103.7400	2.2197	2.1037	1,000
31/10/2023	2040 On 01-February-24	12.90	Put	Bond Future	2281.5600	2420.6400	2.2816	2.4206	0
31/10/2023	2040 On 01-February-24	13.90	Call	Bond Future	5667.8200	5474.3700	5.6678	5.4744	0
31/10/2023	2040 On 01-February-24	13.90	Put	Bond Future	725.7100	787.3000	0.7257	0.7873	1,000
31/10/2023	2040 On 02-May-24			Bond Future	13.0462	13.0966	75.5946	75.3338	0
31/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	558.3400	523.7700	0.5583	0.5238	0
31/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	8718.7800	8945.0800	8.7188	8.9451	0
31/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	566.4900	531.4900	0.5665	0.5315	0
31/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	8665.7400	8891.6100	8.6657	8.8916	0
31/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	574.7200	539.2900	0.5747	0.5393	0
31/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	8612.8600	8838.3000	8.6129	8.8383	0
31/10/2023	2040 On 01-August-24			Bond Future	13.1895	13.2421	72.7739	72.5070	0
31/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1838.2800	1757.3100	1.8383	1.7573	0
31/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	6491.3100	6677.1800	6.4913	6.6772	0
31/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1856.2800	1774.7400	1.8563	1.7747	0
31/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	6453.1800	6638.4800	6.4532	6.6385	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1874.6200	1792.5000	1.8746	1.7925	0
31/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	6415.4600	6600.1800	6.4155	6.6002	0
31/10/2023	2040 On 07-November-24			Bond Future	13.3430	13.3979	74.5180	74.2445	8,431
31/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	3028.5900	2917.8000	3.0286	2.9178	0
31/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	5614.2100	5776.9000	5.6142	5.7769	0
31/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	3050.5900	2939.2600	3.0506	2.9393	0
31/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	5583.4000	5745.5500	5.5834	5.7456	0
31/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	3072.3700	2960.5000	3.0724	2.9605	0
31/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	5552.4300	5714.0400	5.5524	5.7140	0
31/10/2023	2044 On 02-November-23			Bond Future	12.8759	12.9124	72.8433	72.6484	34,290
31/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	7738.0000	7932.8700	7.7380	7.9329	0
31/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	7674.4100	7869.2800	7.6744	7.8693	0
31/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	7610.9100	7805.7800	7.6109	7.8058	0
31/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	5,860
31/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	4958.8200	5153.6900	4.9588	5.1537	0
31/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	80.7400	90.7500	0.0807	0.0908	0
31/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	759.0100	963.8900	0.7590	0.9639	5,860
31/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	748.1700	661.2300	0.7482	0.6612	0
31/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	89.8500	197.7800	0.0899	0.1978	6,375
31/10/2023	2044 On 01-February-24			Bond Future	13.0036	13.0416	70.0670	69.8682	102,382
31/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	709.1700	671.3900	0.7092	0.6714	0
31/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	4750.2600	4911.2800	4.7503	4.9113	0
31/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	723.2600	684.8800	0.7233	0.6849	0
31/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	4706.6400	4867.0600	4.7066	4.8671	0
31/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	737.5400	698.5500	0.7375	0.6986	0
31/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	4663.2900	4823.1000	4.6633	4.8231	0
31/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	3004.5800	2898.1400	3.0046	2.8981	0
31/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	1730.5700	1822.9300	1.7306	1.8229	5,000
31/10/2023	2044 On 02-May-24			Bond Future	13.1347	13.1742	71.6264	71.4231	27
31/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	519.5300	494.8600	0.5195	0.4949	0
31/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	8965.9700	9144.5900	8.9660	9.1446	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	527.3400	502.3500	0.5273	0.5024	0
31/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	8911.2600	9089.5600	8.9113	9.0896	0
31/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	535.2400	509.9300	0.5352	0.5099	0
31/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	8856.7200	9034.7000	8.8567	9.0347	0
31/10/2023	2044 On 01-August-24			Bond Future	13.2741	13.3152	68.8424	68.6344	0
31/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1631.3700	1574.4500	1.6314	1.5745	0
31/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	7000.9300	7152.0300	7.0009	7.1520	0
31/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1648.2900	1590.9400	1.6483	1.5909	0
31/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	6960.3800	7111.0500	6.9604	7.1111	0
31/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1665.3200	1607.5300	1.6653	1.6075	0
31/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	6920.0000	7070.2300	6.9200	7.0702	0
31/10/2023	2044 On 07-November-24			Bond Future	13.4229	13.4659	70.4922	70.2789	0
31/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	3002.7700	2917.7400	3.0028	2.9177	0
31/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	5690.7800	5818.9700	5.6908	5.8190	0
31/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	3024.4900	2939.0400	3.0245	2.9390	0
31/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	5659.4300	5787.2000	5.6594	5.7872	0
31/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	3046.2900	2960.4200	3.0463	2.9604	0
31/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	5628.2300	5755.5800	5.6282	5.7556	0
31/10/2023	2046 On 02-November-23			Bond Future	104.4094	105.3634	104.4094	105.3634	9,418
31/10/2023	2046 On 01-February-24			Bond Future	106.7361	107.7119	106.7361	107.7119	11,513
31/10/2023	2046 On 02-May-24			Bond Future	106.9885	107.9863	106.9885	107.9863	4,626
31/10/2023	2046 On 01-August-24			Bond Future	109.3996	110.4195	109.3996	110.4195	0
31/10/2023	2046 On 07-November-24			Bond Future	109.8500	110.8946	109.8500	110.8946	0
31/10/2023	2050 On 02-November-23			Bond Future	106.0001	107.0603	106.0001	107.0603	7,974
31/10/2023	2050 On 01-February-24			Bond Future	106.1086	107.1930	106.1086	107.1930	10,813
31/10/2023	2050 On 02-May-24			Bond Future	108.4959	109.6047	108.4959	109.6047	3,316
31/10/2023	2050 On 01-August-24			Bond Future	108.6377	109.7713	108.6377	109.7713	0
31/10/2023	2050 On 07-November-24			Bond Future	111.2713	112.4320	111.2713	112.4320	0
31/10/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2023	AL37 On 02-November-23			Index Future	899.5500	898.5340	899.5500	898.5340	0
31/10/2023	AL37 On 01-February-24			Index Future	919.3630	918.3280	919.3630	918.3280	0
31/10/2023	AL37 On 02-May-24			Index Future	939.8330	938.7740	939.8330	938.7740	0
31/10/2023	AL37 On 01-August-24			Index Future	960.8080	959.7240	960.8080	959.7240	0
31/10/2023	AL37 On 07-November-24			Index Future	983.8970	982.7850	983.8970	982.7850	0
31/10/2023	AL7T On 02-November-23			Index Future	1011.7280	1009.3640	1011.7280	1,009.3640	0
31/10/2023	AL7T On 01-February-24			Index Future	1034.0110	1031.6000	1034.0110	1,031.6000	0
31/10/2023	AL7T On 02-May-24			Index Future	1057.0340	1054.5680	1057.0340	1,054.5680	0
31/10/2023	AL7T On 01-August-24			Index Future	1080.6250	1078.1010	1080.6250	1,078.1010	0
31/10/2023	AL7T On 07-November-24			Index Future	1106.5930	1104.0070	1106.5930	1,104.0070	0
31/10/2023	ALBI On 02-November-23			Index Future	885.6550	883.6600	885.6550	883.6600	3
31/10/2023	ALBI On 01-February-24			Index Future	905.1610	903.1280	905.1610	903.1280	101
31/10/2023	ALBI On 02-May-24			Index Future	925.3150	923.2350	925.3150	923.2350	0
31/10/2023	ALBI On 01-August-24			Index Future	945.9660	943.8380	945.9660	943.8380	0
31/10/2023	ALBI On 07-November-24			Index Future	968.6990	966.5170	968.6990	966.5170	0
31/10/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
31/10/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
31/10/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
31/10/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2023	ES33 On 02-November-23			Bond Future	13.0224	13.0594	70.8930	70.7351	0
31/10/2023	ES33 On 01-February-24			Bond Future	13.1865	13.2250	72.4728	72.3117	0
31/10/2023	ES33 On 02-May-24			Bond Future	13.3524	13.3927	70.3040	70.1393	0
31/10/2023	ES33 On 01-August-24			Bond Future	13.5257	13.5679	71.8877	71.7191	0
31/10/2023	ES33 On 07-November-24			Bond Future	13.7309	13.7752	69.8247	69.6518	0
31/10/2023	ES42 On 02-November-23			Bond Future	13.4567	13.5085	66.7843	66.5342	0
31/10/2023	ES42 On 01-February-24			Bond Future	13.6045	13.6583	68.2726	68.0172	0
31/10/2023	ES42 On 02-May-24			Bond Future	13.7593	13.8154	65.5461	65.2848	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2023	ES42 On 01-August-24			Bond Future	13.9169	13.9755	67.0220	66.7547	0
31/10/2023	ES42 On 07-November-24			Bond Future	14.0998	14.1612	64.3763	64.1024	0
31/10/2023	GOVI On 02-November-23			GOVI	872.7350	870.7750	872.7350	870.7750	7
31/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	130650.0000	150250.0000	13.0650	15.0250	0
31/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	130750.0000	150350.0000	13.0750	15.0350	0
31/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	130850.0000	150450.0000	13.0850	15.0450	0
31/10/2023	GOVI On 01-February-24			GOVI	891.9570	889.9590	891.9570	889.9590	712
31/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	119770.0000	99790.0000	11.9770	9.9790	0
31/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	119670.0000	99690.0000	11.9670	9.9690	0
31/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	119570.0000	99590.0000	11.9570	9.9590	0
31/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/10/2023	GOVI On 02-May-24			GOVI	911.8170	909.7730	911.8170	909.7730	0
31/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	391530.0000	411970.0000	39.1530	41.1970	0
31/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	391630.0000	412070.0000	39.1630	41.2070	0
31/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	391730.0000	412170.0000	39.1730	41.2170	0
31/10/2023	GOVI On 01-August-24			GOVI	932.1660	930.0750	932.1660	930.0750	0
31/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	112040.0000	132950.0000	11.2040	13.2950	0
31/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	112140.0000	133050.0000	11.2140	13.3050	0
31/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	112240.0000	133150.0000	11.2240	13.3150	0
31/10/2023	GOVI On 07-November-24			GOVI	954.5670	952.4240	954.5670	952.4240	0
31/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	57870.0000	36440.0000	5.7870	3.6440	0
31/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	57770.0000	36340.0000	5.7770	3.6340	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	57670.0000	36240.0000	5.7670	3.6240	0
31/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/10/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
31/10/2023	IGOV On 02-November-23			Index Future	322.5460	324.1850	322.5460	324.1850	15
31/10/2023	IGOV On 01-February-24			Index Future	329.7310	331.4070	329.7310	331.4070	609
31/10/2023	IGOV On 02-May-24			Index Future	337.1510	338.8640	337.1510	338.8640	16
31/10/2023	IGOV On 01-August-24			Index Future	344.7520	346.5040	344.7520	346.5040	0
31/10/2023	IGOV On 07-November-24			Index Future	353.1170	354.9110	353.1170	354.9110	0
31/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
31/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
31/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
31/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
31/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
31/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
31/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
31/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
31/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
31/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
31/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
31/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
31/10/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
31/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3420	8.3420	91.6580	8.3420	0
31/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
31/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.4500	8.4600	91.5500	91.5400	0
31/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.4500	8.4600	91.5500	91.5400	0
31/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.4700	8.4800	91.5300	91.5200	0
31/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.4600	8.4800	91.5400	91.5200	0
31/10/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.4300	8.4400	91.5700	91.5600	0
31/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.3500	8.3700	91.6500	91.6300	0
31/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.2500	8.3000	91.7500	91.7000	0
31/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.1000	8.1600	91.9000	91.8400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.0400	8.1000	91.9600	91.9000	0
31/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.9700	8.0300	92.0300	91.9700	0
31/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.9600	8.0300	92.0400	91.9700	0
31/10/2023	R035 On 02-November-23			Bond Future	12.2361	12.2727	81.3352	81.1471	101,639
31/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	400
31/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	8970.7700	9158.9100	8.9708	9.1589	0
31/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	400
31/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	6050.4500	6238.5900	6.0505	6.2386	0
31/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	4417.8700	4606.0100	4.4179	4.6060	0
31/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	4362.3600	4550.5000	4.3624	4.5505	0
31/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	4306.8900	4495.0300	4.3069	4.4950	0
31/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	0.0100	0.0600	0.0000	0.0001	6,500
31/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	2828.5600	3016.7500	2.8286	3.0168	0
31/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	0.0200	0.1600	0.0000	0.0002	731
31/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	2612.6700	2800.9500	2.6127	2.8010	0
31/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	308.7600	287.4100	0.3088	0.2874	731
31/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	288.6800	455.4700	0.2887	0.4555	0
31/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	3073.0600	2885.3300	3.0731	2.8853	0
31/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	0.0100	0.4200	0.0000	0.0004	400
31/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	6556.7900	6368.6500	6.5568	6.3687	0
31/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	731
31/10/2023	R035 On 01-February-24			Bond Future	12.3687	12.4067	83.1274	82.9356	60,703
31/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	59.0100	54.8700	0.0590	0.0549	400
31/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	9617.4000	9805.0700	9.6174	9.8051	0
31/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	213.3600	199.7100	0.2134	0.1997	400
31/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	6881.4500	7059.6100	6.8815	7.0596	0
31/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1621.8100	1549.8700	1.6218	1.5499	0
31/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	2581.5500	2701.4200	2.5816	2.7014	0
31/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1645.3200	1572.6500	1.6453	1.5727	0
31/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	2553.7700	2672.9100	2.5538	2.6729	0
31/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1669.1700	1595.7700	1.6692	1.5958	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	2526.3900	2644.8000	2.5264	2.6448	0
31/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	5815.9000	5666.4200	5.8159	5.6664	0
31/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	571.2000	613.5300	0.5712	0.6135	400
31/10/2023	R035 On 02-May-24			Bond Future	12.4948	12.5345	80.4653	80.2691	100,132
31/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	627.6100	598.1700	0.6276	0.5982	0
31/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	7474.7200	7641.4800	7.4747	7.6415	0
31/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	636.3500	606.5600	0.6364	0.6066	0
31/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	7427.8900	7594.3000	7.4279	7.5943	0
31/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	645.1900	615.0500	0.6452	0.6151	0
31/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	7381.2200	7547.2800	7.3812	7.5473	0
31/10/2023	R035 On 01-August-24			Bond Future	12.6260	12.6675	82.2597	82.0589	0
31/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1726.2700	1666.2300	1.7263	1.6662	0
31/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	5933.5700	6074.3200	5.9336	6.0743	0
31/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1743.5000	1683.0300	1.7435	1.6830	0
31/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	5898.6400	6038.9600	5.8986	6.0390	0
31/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1760.8300	1699.9200	1.7608	1.6999	0
31/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	5863.8500	6003.7300	5.8639	6.0037	0
31/10/2023	R035 On 07-November-24			Bond Future	12.7836	12.8271	79.7153	79.5095	0
31/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	2396.3700	2320.5100	2.3964	2.3205	0
31/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	5384.5600	5514.5200	5.3846	5.5145	0
31/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	2415.8900	2339.6000	2.4159	2.3396	0
31/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	5354.1200	5483.6500	5.3541	5.4837	0
31/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	2435.1800	2358.4700	2.4352	2.3585	0
31/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	5323.4900	5452.6000	5.3235	5.4526	0
31/10/2023	R053 On 02-November-23			Bond Future	12.7907	12.8272	92.3023	92.0479	3,320
31/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	497.2900	463.9800	0.4973	0.4640	0
31/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	362.3200	583.4100	0.3623	0.5834	0
31/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	536.9000	497.5000	0.5369	0.4975	0
31/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	332.3000	547.3000	0.3323	0.5473	0
31/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	578.1900	532.4200	0.5782	0.5324	0
31/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	304.0500	512.6800	0.3041	0.5127	0
31/10/2023	R053 On 01-February-24			Bond Future	12.9143	12.9522	94.3362	94.0767	0
31/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	3015.2800	2898.6900	3.0153	2.8987	0
31/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	2975.9000	3118.7900	2.9759	3.1188	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	3052.1400	2934.6100	3.0521	2.9346	0
31/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	2944.2400	3086.1900	2.9442	3.0862	0
31/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	3089.1900	2970.7400	3.0892	2.9707	0
31/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	2912.8600	3053.8900	2.9129	3.0539	0
31/10/2023	R053 On 02-May-24			Bond Future	13.0408	13.0803	90.5710	90.3056	5,189
31/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	4134.3200	4009.5900	4.1343	4.0096	0
31/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	4274.6500	4415.2900	4.2747	4.4153	0
31/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	4170.8600	4045.4500	4.1709	4.0455	0
31/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	4243.6700	4383.6300	4.2437	4.3836	0
31/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	4207.2500	4081.1800	4.2073	4.0812	0
31/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	4212.6400	4351.9400	4.2126	4.3519	0
31/10/2023	R053 On 01-August-24			Bond Future	13.1713	13.2125	92.5902	92.3187	0
31/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4927.8200	4797.3100	4.9278	4.7973	0
31/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5201.7500	5342.7500	5.2018	5.3428	0
31/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	4962.9000	4831.8200	4.9629	4.8318	0
31/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5170.3700	5310.8000	5.1704	5.3108	0
31/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	4998.0700	4866.4200	4.9981	4.8664	0
31/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5139.1800	5279.0400	5.1392	5.2790	0
31/10/2023	R053 On 07-November-24			Bond Future	13.3208	13.3639	88.9368	88.6586	0
31/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	3982.6200	3871.3700	3.9826	3.8714	0
31/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	7548.1100	7715.0600	7.5481	7.7151	0
31/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	4010.9300	3899.1400	4.0109	3.8991	0
31/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	7506.7700	7673.1800	7.5068	7.6732	0
31/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	4039.3400	3927.0100	4.0393	3.9270	0
31/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	7465.6200	7631.4900	7.4656	7.6315	0
31/10/2023	R186 On 02-November-23			Bond Future	9.3228	9.3436	107.0907	107.0344	32,319
31/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	6.5700	11.0600	0.0066	0.0111	1,715
31/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	475.8900	536.7000	0.4759	0.5367	0
31/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	218.7100	209.0900	0.2187	0.2091	0
31/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	63.8400	110.5400	0.0638	0.1105	0
31/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	238.0500	226.1700	0.2381	0.2262	0
31/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	56.1500	100.5900	0.0562	0.1006	0
31/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	258.1300	243.9400	0.2581	0.2439	0
31/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	49.2100	91.3400	0.0492	0.0913	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	2918.9100	2862.5900	2.9189	2.8626	0
31/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,715
31/10/2023	R186 On 01-February-24			Bond Future	9.3593	9.3820	104.1408	104.0838	74,227
31/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	1002.9600	974.9800	1.0030	0.9750	0
31/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	650.0800	679.0800	0.6501	0.6791	0
31/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	1017.9800	989.7200	1.0180	0.9897	0
31/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	640.0700	668.7900	0.6401	0.6688	0
31/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	1033.3200	1004.7800	1.0333	1.0048	0
31/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	630.3900	658.8300	0.6304	0.6588	0
31/10/2023	R186 On 02-May-24			Bond Future	9.3927	9.4180	106.4590	106.4006	10,568
31/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	117.3900	112.8600	0.1174	0.1129	0
31/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3433.7200	3487.6000	3.4337	3.4876	0
31/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	119.3100	114.7100	0.1193	0.1147	0
31/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3411.5200	3465.3300	3.4115	3.4653	0
31/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	121.2600	116.5800	0.1213	0.1166	0
31/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3389.3500	3443.0800	3.3894	3.4431	0
31/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1568.8700	1536.3100	1.5689	1.5363	2,030
31/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	791.2700	817.1200	0.7913	0.8171	0
31/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2726.4800	2684.1900	2.7265	2.6842	0
31/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	426.2800	442.4000	0.4263	0.4424	2,030
31/10/2023	R186 On 01-August-24			Bond Future	9.4314	9.4597	103.5237	103.4638	0
31/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	497.2100	481.8500	0.4972	0.4819	0
31/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	2102.9700	2147.5300	2.1030	2.1475	0
31/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	504.5100	488.9800	0.5045	0.4890	0
31/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	2088.6900	2133.0800	2.0887	2.1331	0
31/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	511.8600	496.1800	0.5119	0.4962	0
31/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	2074.4600	2118.7000	2.0745	2.1187	0
31/10/2023	R186 On 07-November-24			Bond Future	9.4857	9.5183	106.0071	105.9454	9,795
31/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	964.6300	940.5000	0.9646	0.9405	0
31/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1641.5400	1679.0800	1.6415	1.6791	0
31/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	974.1700	949.8900	0.9742	0.9499	0
31/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1631.9700	1669.3600	1.6320	1.6694	0
31/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	983.7500	959.3300	0.9838	0.9593	0
31/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1622.4500	1659.7000	1.6225	1.6597	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2023	R197 On 02-November-23			Bond Future	342.8224	342.8426	342.8224	342.8426	0
31/10/2023	R202 On 02-November-23			Bond Future	251.2891	251.2909	251.2891	251.2909	4,558
31/10/2023	R202 On 01-February-24			Bond Future	251.9145	251.9176	251.9145	251.9176	5,070
31/10/2023	R202 On 02-May-24			Bond Future	257.5827	257.5854	257.5827	257.5854	0
31/10/2023	R202 On 01-August-24			Bond Future	258.2941	258.2963	258.2941	258.2963	0
31/10/2023	R202 On 07-November-24			Bond Future	264.5567	264.5584	264.5567	264.5584	0
31/10/2023	R209 On 02-November-23			Bond Future	12.3203	12.3567	62.5558	62.3926	18,532
31/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	4679.6300	4842.7700	4.6796	4.8428	0
31/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	4629.9600	4793.1000	4.6300	4.7931	0
31/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	4580.3400	4743.4800	4.5803	4.7435	0
31/10/2023	R209 On 01-February-24			Bond Future	12.4347	12.4724	63.9342	63.7679	14,562
31/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	1180.0000	1125.3200	1.1800	1.1253	0
31/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	2594.3900	2706.0900	2.5944	2.7061	0
31/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	1198.6800	1143.3700	1.1987	1.1434	0
31/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	2567.4300	2678.5000	2.5674	2.6785	0
31/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	1217.3900	1161.4500	1.2174	1.1615	0
31/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	2540.5600	2651.0000	2.5406	2.6510	0
31/10/2023	R209 On 02-May-24			Bond Future	12.5519	12.5910	62.2042	62.0340	0
31/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	487.3100	464.1500	0.4873	0.4642	0
31/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	6939.3500	7086.3900	6.9394	7.0864	0
31/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	494.3400	470.8900	0.4943	0.4709	0
31/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	6896.4200	7043.1700	6.8964	7.0432	0
31/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	501.3300	477.6000	0.5013	0.4776	0
31/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	6853.5100	6999.9800	6.8535	7.0000	0
31/10/2023	R209 On 01-August-24			Bond Future	12.6734	12.7141	63.5912	63.4171	0
31/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1437.9000	1387.7400	1.4379	1.3877	0
31/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	5441.8200	5565.7500	5.4418	5.5658	0
31/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1452.5900	1402.0600	1.4526	1.4021	0
31/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	5409.7400	5533.3000	5.4097	5.5333	0
31/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1467.3700	1416.4600	1.4674	1.4165	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	5377.7900	5500.9700	5.3778	5.5010	0
31/10/2023	R209 On 07-November-24			Bond Future	12.8134	12.8558	61.9588	61.7804	4,160
31/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	2183.9400	2117.0900	2.1839	2.1171	0
31/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	4801.7300	4913.3500	4.8017	4.9134	0
31/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	2201.4000	2134.1900	2.2014	2.1342	0
31/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	4774.5600	4885.8200	4.7746	4.8858	0
31/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	2218.6900	2151.1100	2.2187	2.1511	0
31/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	4747.2700	4858.1600	4.7473	4.8582	0
31/10/2023	R210 On 02-November-23			Bond Future	223.3177	223.8676	223.3177	223.8676	136
31/10/2023	R210 On 01-February-24			Bond Future	228.2942	228.8575	228.2942	228.8575	501
31/10/2023	R210 On 02-May-24			Bond Future	230.1731	230.7487	230.1731	230.7487	0
31/10/2023	R210 On 01-August-24			Bond Future	235.3604	235.9486	235.3604	235.9486	0
31/10/2023	R210 On 07-November-24			Bond Future	237.7299	238.3319	237.7299	238.3319	0
31/10/2023	R213 On 02-November-23			Bond Future	11.2354	11.2818	80.5459	80.3498	14,402
31/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	1.7800	3.1700	0.0018	0.0032	731
31/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	1262.9100	1460.4000	1.2629	1.4604	0
31/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	54.6500	54.2700	0.0547	0.0543	0
31/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	586.8700	782.5900	0.5869	0.7826	0
31/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	63.1200	61.5200	0.0631	0.0615	0
31/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	552.7200	747.2200	0.5527	0.7472	0
31/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	72.5300	69.4700	0.0725	0.0695	0
31/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	519.5400	712.5800	0.5195	0.7126	0
31/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	884.4700	746.9500	0.8845	0.7470	731
31/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	25.3700	83.9500	0.0254	0.0840	0
31/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	5896.8300	5700.7300	5.8968	5.7007	0
31/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	731
31/10/2023	R213 On 01-February-24			Bond Future	11.3489	11.3975	82.3208	82.1208	27,333
31/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2560.3300	2443.5500	2.5603	2.4436	0
31/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1131.1200	1214.3300	1.1311	1.2143	0
31/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2586.7800	2469.3100	2.5868	2.4693	0
31/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1117.3400	1199.8600	1.1173	1.1999	0
31/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2613.1900	2495.0300	2.6132	2.4950	0
31/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1103.5500	1185.3800	1.1036	1.1854	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2023	R213 On 02-May-24			Bond Future	11.4561	11.5072	80.5940	80.3895	0
31/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	553.8400	519.0200	0.5538	0.5190	0
31/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	5453.7800	5623.4900	5.4538	5.6235	0
31/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	560.5700	525.3800	0.5606	0.5254	0
31/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	5417.2800	5586.6200	5.4173	5.5866	0
31/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	567.5200	531.9500	0.5675	0.5320	0
31/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	5381.0200	5549.9800	5.3810	5.5500	0
31/10/2023	R213 On 01-August-24			Bond Future	11.5687	11.6224	82.3915	82.1823	0
31/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1500.4600	1432.4800	1.5005	1.4325	0
31/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	4328.5600	4469.8300	4.3286	4.4698	0
31/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1514.4500	1446.0100	1.5145	1.4460	0
31/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	4301.7800	4442.5900	4.3018	4.4426	0
31/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1528.7800	1459.8800	1.5288	1.4599	0
31/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	4275.3700	4415.7200	4.2754	4.4157	0
31/10/2023	R213 On 07-November-24			Bond Future	11.7106	11.7674	80.8054	80.5909	0
31/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	2120.8400	2036.5600	2.1208	2.0366	0
31/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4042.6200	4172.8600	4.0426	4.1729	0
31/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	2137.0000	2052.2800	2.1370	2.0523	0
31/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4019.8200	4149.6200	4.0198	4.1496	0
31/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	2153.5500	2068.3900	2.1536	2.0684	0
31/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	3997.4400	4126.8000	3.9974	4.1268	0
31/10/2023	R214 On 02-November-23			Bond Future	12.6055	12.6569	58.5982	58.3647	13,074
31/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	5660.4100	5893.8500	5.6604	5.8939	0
31/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	5607.7600	5841.2000	5.6078	5.8412	0
31/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	5555.1700	5788.6100	5.5552	5.7886	0
31/10/2023	R214 On 01-February-24			Bond Future	12.7245	12.7778	59.8894	59.6512	13,438
31/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	770.8200	712.2800	0.7708	0.7123	0
31/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	3488.2400	3667.9700	3.4882	3.6680	0
31/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	785.0200	725.6600	0.7850	0.7257	0
31/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	3454.2600	3633.1700	3.4543	3.6332	0
31/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	799.2900	739.1000	0.7993	0.7391	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	3420.4000	3598.4800	3.4204	3.5985	0
31/10/2023	R214 On 02-May-24			Bond Future	12.8370	12.8923	57.9176	57.6739	10,172
31/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	498.8200	464.2100	0.4988	0.4642	0
31/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	7137.6300	7346.6900	7.1376	7.3467	0
31/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	506.1200	471.0800	0.5061	0.4711	0
31/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	7092.4900	7301.1200	7.0925	7.3011	0
31/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	513.5000	478.0400	0.5135	0.4780	0
31/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	7047.4900	7255.7000	7.0475	7.2557	0
31/10/2023	R214 On 02-May-24	12.12	Call	Bond Future	1194.4200	1124.4500	1.1944	1.1245	10,000
31/10/2023	R214 On 02-May-24	12.12	Put	Bond Future	4509.2800	4682.9800	4.5093	4.6830	0
31/10/2023	R214 On 02-May-24	12.14	Call	Bond Future	1225.2000	1153.9200	1.2252	1.1539	7,110
31/10/2023	R214 On 02-May-24	12.14	Put	Bond Future	4443.5500	4615.9400	4.4436	4.6159	0
31/10/2023	R214 On 02-May-24	12.87	Call	Bond Future	2674.2800	2553.6500	2.6743	2.5537	0
31/10/2023	R214 On 02-May-24	12.87	Put	Bond Future	2528.6900	2651.7300	2.5287	2.6517	17,110
31/10/2023	R214 On 02-May-24	13.52	Call	Bond Future	4407.5100	4248.5700	4.4075	4.2486	0
31/10/2023	R214 On 02-May-24	13.52	Put	Bond Future	1509.4800	1594.2100	1.5095	1.5942	17,110
31/10/2023	R214 On 01-August-24			Bond Future	12.9527	13.0101	59.2092	58.9599	0
31/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1639.7300	1560.2400	1.6397	1.5602	0
31/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	5268.3900	5438.1200	5.2684	5.4381	0
31/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1655.8400	1575.7900	1.6558	1.5758	0
31/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	5236.5000	5405.6700	5.2365	5.4057	0
31/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1671.8500	1591.2500	1.6719	1.5913	0
31/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	5204.5700	5373.1900	5.2046	5.3732	0
31/10/2023	R214 On 07-November-24			Bond Future	13.0891	13.1488	57.3207	57.0654	0
31/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2560.5400	2455.8900	2.5605	2.4559	0
31/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	4721.9400	4872.6100	4.7219	4.8726	0
31/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2579.2100	2474.0500	2.5792	2.4741	0
31/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	4695.1400	4845.3000	4.6951	4.8453	0
31/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2597.9600	2492.2800	2.5980	2.4923	0
31/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	4668.4600	4818.1000	4.6685	4.8181	0
31/10/2023	R248 On 02-November-23			Bond Future	12.7758	12.8274	71.6526	71.3724	27,400
31/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	7823.8400	8104.0300	7.8238	8.1040	0
31/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	7758.1500	8038.3400	7.7582	8.0383	0
31/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	7692.5500	7972.7400	7.6926	7.9727	0
31/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	207
31/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	5705.9700	5986.1600	5.7060	5.9862	0
31/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	8.2100	11.8000	0.0082	0.0118	207
31/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	1541.8300	1825.6100	1.5418	1.8256	0
31/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	4249.1100	3968.9500	4.2491	3.9690	0
31/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	0.0000	0.0300	0.0000	0.0000	207
31/10/2023	R248 On 01-February-24			Bond Future	12.9029	12.9565	73.2315	72.9455	224,041
31/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	160.7600	144.9700	0.1608	0.1450	1,000
31/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	8468.9100	8739.1700	8.4689	8.7392	0
31/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	670.6900	616.5200	0.6707	0.6165	0
31/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	4982.7200	5214.6000	4.9827	5.2146	0
31/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	684.5400	629.5000	0.6845	0.6295	0
31/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	4937.0000	5168.0100	4.9370	5.1680	0
31/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	698.4800	642.5500	0.6985	0.6426	0
31/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	4891.4500	5121.5700	4.8915	5.1216	0
31/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	914.1800	845.2100	0.9142	0.8452	100
31/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	4283.1400	4500.2200	4.2831	4.5002	0
31/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	2889.2000	2736.5400	2.8892	2.7365	0
31/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	1847.6900	1981.0800	1.8477	1.9811	1,100
31/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	3789.2100	3611.2400	3.7892	3.6112	0
31/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	1365.7800	1473.8600	1.3658	1.4739	1,000
31/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	5741.2600	5523.9400	5.7413	5.5239	0
31/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	747.4900	816.2200	0.7475	0.8162	1,100
31/10/2023	R248 On 02-May-24			Bond Future	13.0234	13.0791	70.4126	70.1201	12,631
31/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	472.0400	438.6300	0.4720	0.4386	0
31/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	9679.8200	9938.8900	9.6798	9.9389	0
31/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	479.3900	445.5400	0.4794	0.4455	0
31/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	9621.5100	9880.1400	9.6215	9.8801	0
31/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	486.8300	452.5300	0.4868	0.4525	0
31/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	9563.3900	9821.5700	9.5634	9.8216	0
31/10/2023	R248 On 01-August-24			Bond Future	13.1477	13.2057	71.9827	71.6836	13,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	1906.1500	1813.6700	1.9062	1.8137	0
31/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	6562.1700	6768.8500	6.5622	6.7689	0
31/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	1925.1200	1831.9900	1.9251	1.8320	0
31/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	6522.9600	6728.9900	6.5230	6.7290	0
31/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	1944.2000	1850.4000	1.9442	1.8504	0
31/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	6483.9400	6689.3000	6.4839	6.6893	0
31/10/2023	R248 On 07-November-24			Bond Future	13.2938	13.3544	69.2551	68.9486	0
31/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	3125.2100	3000.0500	3.1252	3.0001	0
31/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	5827.5300	6008.8600	5.8275	6.0089	0
31/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	3148.2900	3022.5300	3.1483	3.0225	0
31/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	5796.1800	5976.9100	5.7962	5.9769	0
31/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	3171.4500	3045.0800	3.1715	3.0451	0
31/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	5764.9900	5945.1100	5.7650	5.9451	0
31/10/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
31/10/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
31/10/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
31/10/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0